LATINOS TRADING

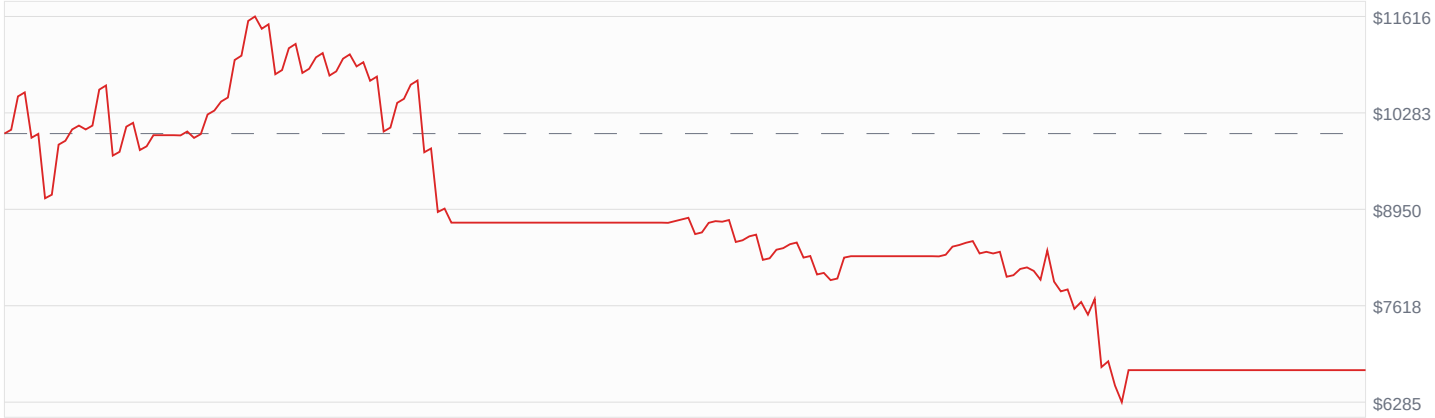
BACKTEST REPORT

Backtest #28752 · VOXR · EVO_GG1RSISNIP_v1134

ROI	Sharpe	Win Rate	Max Drawdown
-32.73%	-1.13	0.0%	-45.89%

EQUITY CURVE

202 sessions · starting at $9997.00



ANALYST NOTE

Hera local LLM

The strategy failed catastrophically with a zero percent win rate and a forty-five percent maximum drawdown, indicating severe overfitting or flawed entry logic. The negative Sharpe ratio of minus one point one three confirms that risk-adjusted returns are non-existent, while the negative thirty-two percent ROI destroys capital. Statistical confidence is negligible given the tiny sample size of only four trades, making these results statistically insignificant and unreliable for generalization. The algorithm likely suffers from a fundamental signal generation error that triggers consistently losing positions without effective filters. Immediate code audit of the entry conditions is required to identify the root cause before any further

ADDITIONAL METRICS

CAGR	**-32.73%**
Sortino Ratio	**-0.58**
Turnover	**7.08x**
Total Trades	**4**
Initial Capital	**$9997.00**
Final Capital	**$6727.47**

Data source: real historical market candles. Execution, fills, slippage and commissions are simulated for research only.

Historical performance does not guarantee future results. Not investment advice.